

# EXHIBIT R

		Shares	Entry	Total Exposure	01.28.2013	01.29.2013	01.30.2013	01.31.2013	2.1.13	2.4.13	2.5.13	2.6.13	2.7.13	2.8.13	2.11.13	2.12.13	2.13.13	2.14.13	2.15.13	2.19.13	2.20.13	2.21.13
					1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18
SPY	Short	4 000	150.11	600 440	0.03%	-0.37%	0.03%	0.27%	-0.75%	0.38%	-0.63%	-0.70%	-0.57%	-1.13%	-1.11%	-1.27%	-1.36%	-1.45%	-1.33%	-2.09%	-0.82%	-0.21%
T	Long	13 000	34.05	442 672	0.23%	1.85%	1.26%	2.17%	4.28%	3.46%	3.81%	4.05%	3.58%	3.58%	3.46%	4.55%	4.02%	3.64%	3.84%	4.75%	4.17%	4.05%
Differential			116.06																			
Gain/Loss					1178	5968	5728	11238	14438	17618	13118	13718	12438	9078	8678	12488	9624	7378	9008	8478	13518	16678
Total Exposure				1 043 112	0.11%	0.57%	0.55%	1.08%	1.38%	1.69%	1.26%	1.32%	1.19%	0.87%	0.83%	1.20%	0.92%	0.71%	0.86%	0.81%	1.30%	1.60%
SPX Index			1502.96		-0.18%	0.32%	-0.07%	-0.32%	0.68%	-0.48%	0.55%	0.61%	0.43%	1.00%	0.93%	1.10%	1.16%	1.23%	1.12%	1.86%	0.60%	-0.04%

